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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/10/2019 TO 07/10/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	2025	07/11/2019			Bond Future	137.7590	137.7590	137.7598	137.7598	0.001	0.0000	0.0000	1,461
2019/10/07	2025	06/02/2020			Bond Future	138.7921	138.7921	138.7930	138.7930	0.001	0.0000	0.0000	0
2019/10/07	2025	07/05/2020			Bond Future	141.3734	141.3734	141.3742	141.3742	0.001	0.0000	0.0000	0
2019/10/07	2029	07/11/2019			Bond Future	102.5133	102.5133	102.5144	102.5144	0.001	0.0000	0.0000	4,410
2019/10/07	2029	06/02/2020			Bond Future	104.3789	104.3789	104.3801	104.3801	0.001	0.0000	0.0000	0
2019/10/07	2029	07/05/2020			Bond Future	105.2076	105.2076	105.2088	105.2088	0.001	0.0000	0.0000	0
2019/10/07	2030	07/11/2019	9.49	Put	Bond Future	86.6100	0.0866	83.6600	0.0837	(3.406)	0	0	0
2019/10/07	2030	07/11/2019	9.30	Put	Bond Future	197.0700	0.1971	198.2700	0.1983	0.609	0	0	2,750
2019/10/07	2030	07/11/2019	9.20	Put	Bond Future	298.0300	0.2980	304.9100	0.3049	2.308	0	0	2,750
2019/10/07	2030	07/11/2019	8.40	Put	Bond Future	3,197.4000	3.1974	3,356.3200	3.3563	4.970	0	0	0
2019/10/07	2030	07/11/2019	9.76	Put	Bond Future	24.6400	0.0246	22.1100	0.0221	(10.268)	0	0	5,500
2019/10/07	2030	07/11/2019			Bond Future	8.8763	96.4321	8.9061	96.2426	0.335	0.0000	0.0000	72,953
2019/10/07	2030	07/11/2019	9.48	Call	Bond Future	3,836.5700	3.8366	3,644.2300	3.6442	(5.013)	0	0	0
2019/10/07	2030	07/11/2019	9.48	Put	Bond Future	90.5700	0.0906	87.7000	0.0877	(3.169)	0	0	0
2019/10/07	2030	07/11/2019	9.30	Call	Bond Future	2,847.1500	2.8471	2,658.8800	2.6589	(6.613)	0	0	0
2019/10/07	2030	07/11/2019	8.60	Put	Bond Future	2,087.6300	2.0876	2,206.8500	2.2069	5.711	0	0	0
2019/10/07	2030	07/11/2019	8.60	Call	Bond Future	304.9500	0.3050	234.7000	0.2347	(23.037)	0	0	5,500
2019/10/07	2030	07/11/2019	9.10	Put	Bond Future	442.7300	0.4427	458.9500	0.4590	3.664	0	0	0
2019/10/07	2030	07/11/2019	9.10	Call	Bond Future	1,854.4000	1.8544	1,681.1500	1.6812	(9.343)	0	0	5,500
2019/10/07	2030	07/11/2019	9.49	Call	Bond Future	3,892.9900	3.8930	3,700.5700	3.7006	(4.943)	0	0	0
2019/10/07	2030	07/11/2019	9.20	Call	Bond Future	2,331.6600	2.3317	2,149.0700	2.1491	(7.831)	0	0	0
2019/10/07	2030	07/11/2019	9.25	Call	Bond Future	2,584.6000	2.5846	2,398.7800	2.3988	(7.190)	0	0	0
2019/10/07	2030	07/11/2019	9.85	Put	Bond Future	15.6400	0.0156	13.6400	0.0136	(12.788)	0	0	2,500
2019/10/07	2030	07/11/2019	8.40	Call	Bond Future	96.4600	0.0965	65.9100	0.0659	(31.671)	0	0	0
2019/10/07	2030	07/11/2019	8.57	Put	Bond Future	2,239.5400	2.2395	2,365.8100	2.3658	5.638	0	0	0
2019/10/07	2030	07/11/2019	9.76	Call	Bond Future	5,441.0400	5.4410	5,249.0400	5.2490	(3.529)	0	0	0
2019/10/07	2030	07/11/2019	9.47	Call	Bond Future	3,780.2900	3.7803	3,588.0300	3.5880	(5.086)	0	0	0
2019/10/07	2030	07/11/2019	9.47	Put	Bond Future	94.7100	0.0947	91.9200	0.0919	(2.946)	0	0	0
2019/10/07	2030	07/11/2019	9.25	Put	Bond Future	242.0600	0.2421	245.7100	0.2457	1.508	0	0	5,333
2019/10/07	2030	07/11/2019	9.35	Call	Bond Future	3,115.9500	3.1160	2,925.9000	2.9259	(6.099)	0	0	0
2019/10/07	2030	07/11/2019	9.35	Put	Bond Future	159.6900	0.1597	159.1100	0.1591	(0.363)	0	0	2,500
2019/10/07	2030	07/11/2019	9.85	Call	Bond Future	5,960.2200	5.9602	5,768.7500	5.7688	(3.212)	0	0	0
2019/10/07	2030	07/11/2019	8.95	Call	Bond Future	1,229.4800	1.2295	1,078.5300	1.0785	(12.278)	0	0	0
2019/10/07	2030	07/11/2019	8.95	Put	Bond Future	761.2000	0.7612	799.7200	0.7997	5.060	0	0	5,000
2019/10/07	2030	07/11/2019	8.57	Call	Bond Future	260.6300	0.2606	197.4300	0.1974	(24.249)	0	0	0
2019/10/07	2030	07/11/2019	9.12	Put	Bond Future	409.9400	0.4099	423.9600	0.4240	3.420	0	0	0
2019/10/07	2030	07/11/2019	9.12	Call	Bond Future	1,946.4400	1.9464	1,770.9900	1.7710	(9.014)	0	0	0
2019/10/07	2030	07/11/2019	9.70	Call	Bond Future	5,094.7900	5.0948	4,902.4700	4.9025	(3.775)	0	0	0
2019/10/07	2030	07/11/2019	9.70	Put	Bond Future	32.8600	0.0329	30.0100	0.0300	(8.673)	0	0	0
2019/10/07	2030	06/02/2020	8.40	Call	Bond Future	588.9700	0.5890	529.6600	0.5297	(10.070)	0	0	5,820
2019/10/07	2030	06/02/2020	9.15	Put	Bond Future	1,347.6700	1.3477	1,399.9900	1.4000	3.882	0	0	0
2019/10/07	2030	06/02/2020	9.14	Call	Bond Future	2,643.9600	2.6440	2,504.3700	2.5044	(5.280)	0	0	0

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2019/10/07	2030	06/02/2020			Bond Future	8.9343	94.1546	8.9652	93.9618	0.346	0.0000	0.0000	0
2019/10/07	2030	06/02/2020	9.00	Put	Bond Future	1,719.0300	1.7190	1,785.3700	1.7854	3.859	0	0	0
2019/10/07	2030	06/02/2020	9.00	Call	Bond Future	2,128.5000	2.1285	2,002.0500	2.0021	(5.941)	0	0	5,820
2019/10/07	2030	06/02/2020	8.40	Put	Bond Future	4,006.1700	4.0062	4,139.6500	4.1396	3.332	0	0	0
2019/10/07	2030	06/02/2020	9.15	Call	Bond Future	2,682.8100	2.6828	2,542.3400	2.5423	(5.236)	0	0	0
2019/10/07	2030	06/02/2020	9.14	Put	Bond Future	1,370.1600	1.3702	1,423.3600	1.4234	3.883	0	0	0
2019/10/07	2030	06/02/2020	9.16	Call	Bond Future	2,721.9100	2.7219	2,580.5700	2.5806	(5.193)	0	0	0
2019/10/07	2030	06/02/2020	9.16	Put	Bond Future	1,325.4900	1.3255	1,376.9400	1.3769	3.882	0	0	0
2019/10/07	2030	07/05/2020	8.79	Call	Bond Future	1,939.6800	1.9397	1,838.5500	1.8385	(5.214)	0	0	0
2019/10/07	2030	07/05/2020	8.78	Put	Bond Future	3,217.8500	3.2179	3,313.9000	3.3139	2.985	0	0	0
2019/10/07	2030	07/05/2020			Bond Future	8.9915	95.8834	9.0236	95.6871	0.357	0.0000	0.0000	0
2019/10/07	2030	07/05/2020	8.80	Call	Bond Future	1,968.4700	1.9685	1,866.5000	1.8665	(5.180)	0	0	0
2019/10/07	2030	07/05/2020	8.80	Put	Bond Future	3,150.8600	3.1509	3,245.2300	3.2452	2.995	0	0	0
2019/10/07	2030	07/05/2020	8.79	Put	Bond Future	3,184.3600	3.1844	3,279.5700	3.2796	2.990	0	0	0
2019/10/07	2030	07/05/2020	8.78	Call	Bond Future	1,910.8300	1.9108	1,810.5400	1.8105	(5.249)	0	0	0
2019/10/07	2032	07/11/2019	9.71	Call	Bond Future	3,520.4300	3.5204	3,282.5200	3.2825	(6.758)	0	0	0
2019/10/07	2032	07/11/2019	9.70	Put	Bond Future	169.1000	0.1691	172.2400	0.1722	1.857	0	0	0
2019/10/07	2032	07/11/2019			Bond Future	9.2137	93.9220	9.2484	93.6814	0.377	0.0000	0.0000	48,565
2019/10/07	2032	07/11/2019	9.72	Call	Bond Future	3,579.4000	3.5794	3,341.0800	3.3411	(6.658)	0	0	0
2019/10/07	2032	07/11/2019	9.72	Put	Bond Future	154.9100	0.1549	157.2000	0.1572	1.478	0	0	0
2019/10/07	2032	07/11/2019	9.71	Put	Bond Future	161.8700	0.1619	164.5700	0.1646	1.668	0	0	0
2019/10/07	2032	07/11/2019	9.70	Call	Bond Future	3,461.6700	3.4617	3,224.2000	3.2242	(6.860)	0	0	0
2019/10/07	2032	06/02/2020	9.40	Put	Bond Future	1,733.3500	1.7334	1,814.7500	1.8147	4.696	0	0	0
2019/10/07	2032	06/02/2020			Bond Future	9.2781	95.6082	9.3140	95.3634	0.387	0.0000	0.0000	0
2019/10/07	2032	06/02/2020	9.39	Call	Bond Future	2,520.7500	2.5207	2,358.5200	2.3585	(6.436)	0	0	0
2019/10/07	2032	06/02/2020	9.39	Put	Bond Future	1,761.1800	1.7612	1,843.7800	1.8438	4.690	0	0	0
2019/10/07	2032	06/02/2020	9.40	Call	Bond Future	2,560.3600	2.5604	2,396.9300	2.3969	(6.383)	0	0	0
2019/10/07	2032	06/02/2020	9.38	Call	Bond Future	2,481.2100	2.4812	2,320.2000	2.3202	(6.489)	0	0	0
2019/10/07	2032	06/02/2020	9.38	Put	Bond Future	1,789.1500	1.7891	1,872.9700	1.8730	4.685	0	0	0
2019/10/07	2032	07/05/2020	9.19	Call	Bond Future	2,425.3500	2.4253	2,292.4400	2.2924	(5.480)	0	0	0
2019/10/07	2032	07/05/2020			Bond Future	9.3400	93.2037	9.3772	92.9543	0.399	0.0000	0.0000	0
2019/10/07	2032	07/05/2020	9.17	Call	Bond Future	2,359.6300	2.3596	2,228.7200	2.2287	(5.548)	0	0	0
2019/10/07	2032	07/05/2020	9.17	Put	Bond Future	3,510.0000	3.5100	3,628.4800	3.6285	3.375	0	0	0
2019/10/07	2032	07/05/2020	9.19	Put	Bond Future	3,439.3400	3.4393	3,555.8200	3.5558	3.387	0	0	0
2019/10/07	2032	07/05/2020	9.18	Call	Bond Future	2,392.2400	2.3922	2,260.3300	2.2603	(5.514)	0	0	0
2019/10/07	2032	07/05/2020	9.18	Put	Bond Future	3,474.3800	3.4744	3,591.8600	3.5919	3.381	0	0	0
2019/10/07	2033	07/11/2019			Bond Future	103.1654	103.1654	102.5763	102.5763	(0.571)	0.0000	0.0000	6,260
2019/10/07	2033	06/02/2020			Bond Future	105.0429	105.0429	104.4432	104.4432	(0.571)	0.0000	0.0000	0
2019/10/07	2033	07/05/2020			Bond Future	105.8008	105.8008	105.1899	105.1899	(0.577)	0.0000	0.0000	0
2019/10/07	2037	07/11/2019	9.97	Call	Bond Future	2,999.3700	2.9994	2,775.9900	2.7760	(7.448)	0	0	0
2019/10/07	2037	07/11/2019			Bond Future	9.6248	93.0073	9.6544	92.7787	0.308	0.0000	0.0000	68,098
2019/10/07	2037	07/11/2019	9.95	Call	Bond Future	2,881.1800	2.8812	2,659.4300	2.6594	(7.696)	0	0	0
2019/10/07	2037	07/11/2019	9.95	Put	Bond Future	415.9200	0.4159	422.8400	0.4228	1.664	0	0	0
2019/10/07	2037	07/11/2019	9.97	Put	Bond Future	385.8200	0.3858	391.1100	0.3911	1.371	0	0	0
2019/10/07	2037	07/11/2019	9.96	Call	Bond Future	2,940.0800	2.9401	2,717.5000	2.7175	(7.571)	0	0	0

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2019/10/07	2037	07/11/2019	9.96	Put	Bond Future	400.6300	0.4006	406.7200	0.4067	1.520	0	0	0
2019/10/07	2037	06/02/2020	9.67	Call	Bond Future	2,361.4800	2.3615	2,216.9000	2.2169	(6.122)	0	0	0
2019/10/07	2037	06/02/2020	9.66	Put	Bond Future	2,569.3600	2.5694	2,658.7300	2.6587	3.478	0	0	0
2019/10/07	2037	06/02/2020			Bond Future	9.6923	90.4178	9.7229	90.1851	0.315	0.0000	0.0000	0
2019/10/07	2037	06/02/2020	9.68	Call	Bond Future	2,401.2000	2.4012	2,255.4100	2.2554	(6.072)	0	0	0
2019/10/07	2037	06/02/2020	9.68	Put	Bond Future	2,495.3900	2.4954	2,582.3300	2.5823	3.484	0	0	0
2019/10/07	2037	06/02/2020	9.67	Put	Bond Future	2,532.1600	2.5322	2,620.3100	2.6203	3.481	0	0	0
2019/10/07	2037	06/02/2020	9.66	Call	Bond Future	2,322.0900	2.3221	2,178.7300	2.1787	(6.174)	0	0	0
2019/10/07	2037	07/05/2020	9.60	Put	Bond Future	3,942.0300	3.9420	4,048.8400	4.0488	2.710	0	0	0
2019/10/07	2037	07/05/2020	9.59	Call	Bond Future	2,695.2700	2.6953	2,566.0500	2.5661	(4.794)	0	0	0
2019/10/07	2037	07/05/2020			Bond Future	9.7591	92.0781	9.7906	91.8411	0.323	0.0000	0.0000	0
2019/10/07	2037	07/05/2020	9.60	Call	Bond Future	2,731.9600	2.7320	2,601.7900	2.6018	(4.765)	0	0	0
2019/10/07	2037	07/05/2020	9.59	Put	Bond Future	3,982.2200	3.9822	4,089.9800	4.0900	2.706	0	0	0
2019/10/07	2037	07/05/2020	9.61	Call	Bond Future	2,768.9100	2.7689	2,637.7900	2.6378	(4.735)	0	0	0
2019/10/07	2037	07/05/2020	9.61	Put	Bond Future	3,902.1900	3.9022	4,008.0500	4.0081	2.713	0	0	0
2019/10/07	2038	07/11/2019			Bond Future	120.6222	120.6222	120.6241	120.6241	0.002	0.0000	0.0000	21,883
2019/10/07	2038	06/02/2020			Bond Future	121.1591	121.1591	121.1610	121.1610	0.002	0.0000	0.0000	0
2019/10/07	2038	07/05/2020			Bond Future	123.4125	123.4125	123.4144	123.4144	0.002	0.0000	0.0000	0
2019/10/07	2040	07/11/2019	10.04	Put	Bond Future	527.9600	0.5280	552.7100	0.5527	4.688	0	0	0
2019/10/07	2040	07/11/2019	10.03	Call	Bond Future	2,659.2700	2.6593	2,399.4100	2.3994	(9.772)	0	0	0
2019/10/07	2040	07/11/2019	9.80	Put	Bond Future	1,196.6600	1.1967	1,274.9700	1.2750	6.544	0	0	0
2019/10/07	2040	07/11/2019	9.30	Put	Bond Future	4,168.3800	4.1684	4,408.1800	4.4082	5.753	0	0	0
2019/10/07	2040	07/11/2019			Bond Future	9.7703	95.7786	9.8050	95.4925	0.355	0.0000	0.0000	43,506
2019/10/07	2040	07/11/2019	10.04	Call	Bond Future	2,719.3600	2.7194	2,457.9500	2.4579	(9.613)	0	0	0
2019/10/07	2040	07/11/2019	10.03	Put	Bond Future	547.6700	0.5477	573.9700	0.5740	4.802	0	0	0
2019/10/07	2040	07/11/2019	9.80	Call	Bond Future	1,441.7700	1.4418	1,233.9200	1.2339	(14.416)	0	0	1,260
2019/10/07	2040	07/11/2019	9.30	Call	Bond Future	141.0800	0.1411	94.7200	0.0947	(32.861)	0	0	1,260
2019/10/07	2040	07/11/2019	10.05	Call	Bond Future	2,779.9300	2.7799	2,517.0400	2.5170	(9.457)	0	0	0
2019/10/07	2040	07/11/2019	10.05	Put	Bond Future	508.8500	0.5088	532.1200	0.5321	4.573	0	0	0
2019/10/07	2040	06/02/2020	9.00	Put	Bond Future	7,569.1600	7.5692	7,817.8700	7.8179	3.286	0	0	0
2019/10/07	2040	06/02/2020	9.76	Call	Bond Future	2,256.5000	2.2565	2,090.6100	2.0906	(7.352)	0	0	0
2019/10/07	2040	06/02/2020			Bond Future	9.8393	92.9884	9.8751	92.6971	0.363	0.0000	0.0000	0
2019/10/07	2040	06/02/2020	8.40	Put	Bond Future	13,070.6400	13.0706	13,355.3400	13.3553	2.178	0	0	0
2019/10/07	2040	06/02/2020	8.40	Call	Bond Future	30.5500	0.0306	23.9900	0.0240	(21.473)	0	0	0
2019/10/07	2040	06/02/2020	9.74	Call	Bond Future	2,175.1100	2.1751	2,012.4600	2.0125	(7.478)	0	0	0
2019/10/07	2040	06/02/2020	9.74	Put	Bond Future	2,992.4400	2.9924	3,121.0500	3.1211	4.298	0	0	0
2019/10/07	2040	06/02/2020	9.00	Call	Bond Future	291.1300	0.2911	248.5800	0.2486	(14.615)	0	0	0
2019/10/07	2040	06/02/2020	9.76	Put	Bond Future	2,908.3900	2.9084	3,033.7600	3.0338	4.311	0	0	0
2019/10/07	2040	06/02/2020	9.75	Call	Bond Future	2,216.3700	2.2164	2,052.0900	2.0521	(7.412)	0	0	0
2019/10/07	2040	06/02/2020	9.75	Put	Bond Future	2,950.9200	2.9509	3,077.9000	3.0779	4.303	0	0	0
2019/10/07	2040	07/05/2020	9.75	Put	Bond Future	4,287.6500	4.2876	4,424.3500	4.4244	3.188	0	0	0
2019/10/07	2040	07/05/2020	9.74	Call	Bond Future	2,963.6900	2.9637	2,804.9400	2.8049	(5.356)	0	0	0
2019/10/07	2040	07/05/2020			Bond Future	9.9075	94.6958	9.9444	94.3992	0.372	0.0000	0.0000	0
2019/10/07	2040	07/05/2020	9.75	Call	Bond Future	3,003.2100	3.0032	2,843.3100	2.8433	(5.324)	0	0	0
2019/10/07	2040	07/05/2020	9.74	Put	Bond Future	4,330.6100	4.3306	4,468.4600	4.4685	3.183	0	0	0
2019/10/07	2040	07/05/2020	9.73	Call	Bond Future	2,924.4200	2.9244	2,766.8400	2.7668	(5.388)	0	0	0

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2019/10/07	2040	07/05/2020	9.73	Put	Bond Future	4,373.9400	4.3739	4,512.9600	4.5130	3.178	0	0	0
2019/10/07	2044	07/11/2019	10.07	Put	Bond Future	621.3100	0.6213	651.9000	0.6519	4.923	0	0	0
2019/10/07	2044	07/11/2019	9.74	Put	Bond Future	1,771.4400	1.7714	1,890.6200	1.8906	6.728	0	0	0
2019/10/07	2044	07/11/2019	10.52	Call	Bond Future	5,582.2300	5.5822	5,288.7500	5.2888	(5.257)	0	0	0
2019/10/07	2044	07/11/2019			Bond Future	9.8347	92.4960	9.8694	92.2052	0.352	0.0000	0.0000	38,163
2019/10/07	2044	07/11/2019	10.06	Call	Bond Future	2,506.2800	2.5063	2,247.8700	2.2479	(10.311)	0	0	0
2019/10/07	2044	07/11/2019	10.06	Put	Bond Future	643.6600	0.6437	676.0000	0.6760	5.024	0	0	0
2019/10/07	2044	07/11/2019	10.52	Put	Bond Future	111.2400	0.1112	108.5100	0.1085	(2.454)	0	0	328
2019/10/07	2044	07/11/2019	10.07	Call	Bond Future	2,565.1200	2.5651	2,304.9600	2.3050	(10.142)	0	0	0
2019/10/07	2044	07/11/2019	9.19	Call	Bond Future	45.4300	0.0454	26.8900	0.0269	(40.810)	0	0	328
2019/10/07	2044	07/11/2019	9.74	Call	Bond Future	968.6100	0.9686	797.0400	0.7970	(17.713)	0	0	328
2019/10/07	2044	07/11/2019	10.05	Call	Bond Future	2,447.9800	2.4480	2,191.3800	2.1914	(10.482)	0	0	0
2019/10/07	2044	07/11/2019	10.05	Put	Bond Future	666.6700	0.6667	700.8200	0.7008	5.122	0	0	0
2019/10/07	2044	07/11/2019	9.19	Put	Bond Future	5,753.6800	5.7537	6,025.8900	6.0259	4.731	0	0	0
2019/10/07	2044	06/02/2020	9.74	Call	Bond Future	1,990.1200	1.9901	1,834.4600	1.8345	(7.822)	0	0	328
2019/10/07	2044	06/02/2020	10.78	Put	Bond Future	703.2300	0.7032	730.1100	0.7301	3.822	0	0	328
2019/10/07	2044	06/02/2020	9.77	Put	Bond Future	3,214.3200	3.2143	3,349.5600	3.3496	4.207	0	0	0
2019/10/07	2044	06/02/2020			Bond Future	9.9020	89.7721	9.9377	89.4762	0.361	0.0000	0.0000	0
2019/10/07	2044	06/02/2020	9.09	Put	Bond Future	7,521.9400	7.5219	7,770.8100	7.7708	3.309	0	0	0
2019/10/07	2044	06/02/2020	9.09	Call	Bond Future	331.3000	0.3313	284.2700	0.2843	(14.196)	0	0	328
2019/10/07	2044	06/02/2020	9.74	Put	Bond Future	3,352.4100	3.3524	3,492.6500	3.4926	4.183	0	0	0
2019/10/07	2044	06/02/2020	9.77	Call	Bond Future	2,106.9700	2.1070	1,946.3100	1.9463	(7.625)	0	0	0
2019/10/07	2044	06/02/2020	10.78	Call	Bond Future	7,528.3700	7.5284	7,259.3500	7.2593	(3.573)	0	0	0
2019/10/07	2044	06/02/2020	9.78	Call	Bond Future	2,146.0000	2.1460	1,983.7000	1.9837	(7.563)	0	0	0
2019/10/07	2044	06/02/2020	9.76	Put	Bond Future	3,260.3200	3.2603	3,397.2100	3.3972	4.199	0	0	0
2019/10/07	2044	06/02/2020	9.78	Put	Bond Future	3,168.6300	3.1686	3,302.2300	3.3022	4.216	0	0	0
2019/10/07	2044	06/02/2020	9.76	Call	Bond Future	2,068.1200	2.0681	1,909.1100	1.9091	(7.689)	0	0	0
2019/10/07	2044	07/05/2020	9.33	Call	Bond Future	1,325.9600	1.3260	1,226.7100	1.2267	(7.485)	0	0	100
2019/10/07	2044	07/05/2020	9.98	Call	Bond Future	3,685.8200	3.6858	3,504.5500	3.5045	(4.918)	0	0	100
2019/10/07	2044	07/05/2020	9.26	Call	Bond Future	1,146.1300	1.1461	1,056.0400	1.0560	(7.860)	0	0	556
2019/10/07	2044	07/05/2020	9.81	Call	Bond Future	2,965.7000	2.9657	2,804.2000	2.8042	(5.446)	0	0	0
2019/10/07	2044	07/05/2020	9.79	Put	Bond Future	4,369.1000	4.3691	4,511.4200	4.5114	3.257	0	0	0
2019/10/07	2044	07/05/2020			Bond Future	9.9683	91.4206	10.0051	91.1192	0.369	0.0000	0.0000	0
2019/10/07	2044	07/05/2020	9.33	Put	Bond Future	6,831.0200	6.8310	7,033.1700	7.0332	2.959	0	0	0
2019/10/07	2044	07/05/2020	9.81	Put	Bond Future	4,280.4400	4.2804	4,420.3400	4.4203	3.268	0	0	0
2019/10/07	2044	07/05/2020	9.79	Call	Bond Future	2,885.9300	2.8859	2,726.8500	2.7269	(5.512)	0	0	0
2019/10/07	2044	07/05/2020	9.98	Put	Bond Future	3,589.5600	3.5896	3,709.6900	3.7097	3.347	0	0	0
2019/10/07	2044	07/05/2020	11.09	Call	Bond Future	9,574.0600	9.5741	9,309.2100	9.3092	(2.766)	0	0	0
2019/10/07	2044	07/05/2020	9.26	Put	Bond Future	7,288.9300	7.2889	7,500.2400	7.5002	2.899	0	0	0
2019/10/07	2044	07/05/2020	9.91	Put	Bond Future	3,861.0100	3.8610	3,989.0900	3.9891	3.317	0	0	0
2019/10/07	2044	07/05/2020	9.80	Put	Bond Future	4,324.4300	4.3244	4,465.5500	4.4656	3.263	0	0	0
2019/10/07	2044	07/05/2020	11.09	Put	Bond Future	1,107.0800	1.1071	1,143.6300	1.1436	3.301	0	0	100
2019/10/07	2044	07/05/2020	9.91	Call	Bond Future	3,380.7300	3.3807	3,207.4100	3.2074	(5.127)	0	0	556
2019/10/07	2044	07/05/2020	11.02	Call	Bond Future	9,163.9500	9.1639	8,902.1400	8.9021	(2.857)	0	0	0
2019/10/07	2044	07/05/2020	11.02	Put	Bond Future	1,184.8400	1.1848	1,224.4300	1.2244	3.341	0	0	556
2019/10/07	2044	07/05/2020	9.80	Call	Bond Future	2,925.5400	2.9255	2,765.2600	2.7653	(5.479)	0	0	0
2019/10/07	2044	06/08/2020	9.01	Call	Bond Future	1,382.8700	1.3829	1,297.0200	1.2970	(6.208)	0	0	140

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2019/10/07	2044	06/08/2020	9.66	Call	Bond Future	3,177.1900	3.1772	3,029.3000	3.0293	(4.655)	0	0	140
2019/10/07	2044	06/08/2020	9.88	Call	Bond Future	4,006.9800	4.0070	3,838.1500	3.8381	(4.213)	0	0	0
2019/10/07	2044	06/08/2020			Bond Future	10.0328	88.7547	10.0708	88.4476	0.379	0.0000	0.0000	0
2019/10/07	2044	06/08/2020	9.86	Call	Bond Future	3,927.9700	3.9280	3,760.9900	3.7610	(4.251)	0	0	0
2019/10/07	2044	06/08/2020	9.86	Put	Bond Future	5,347.3200	5.3473	5,487.4300	5.4874	2.620	0	0	0
2019/10/07	2044	06/08/2020	9.01	Put	Bond Future	10,363.3400	10.3633	10,584.5800	10.5846	2.135	0	0	0
2019/10/07	2044	06/08/2020	9.66	Put	Bond Future	6,287.0800	6.2871	6,446.2800	6.4463	2.532	0	0	0
2019/10/07	2044	06/08/2020	9.88	Put	Bond Future	5,260.1100	5.2601	5,398.3700	5.3984	2.628	0	0	0
2019/10/07	2044	06/08/2020	10.93	Call	Bond Future	8,971.9200	8.9719	8,726.5800	8.7266	(2.735)	0	0	0
2019/10/07	2044	06/08/2020	10.93	Put	Bond Future	2,168.2100	2.1682	2,229.9600	2.2300	2.848	0	0	140
2019/10/07	2044	06/08/2020	9.87	Call	Bond Future	3,967.3800	3.9674	3,799.4800	3.7995	(4.232)	0	0	0
2019/10/07	2044	06/08/2020	9.87	Put	Bond Future	5,303.5600	5.3036	5,442.7500	5.4427	2.624	0	0	0
2019/10/07	2046	07/11/2019			Bond Future	111.7109	111.7109	111.7127	111.7127	0.002	0.0000	0.0000	17,994
2019/10/07	2046	06/02/2020			Bond Future	113.7440	113.7440	113.7458	113.7458	0.002	0.0000	0.0000	0
2019/10/07	2046	07/05/2020			Bond Future	114.1111	114.1111	114.1129	114.1129	0.002	0.0000	0.0000	0
2019/10/07	2050	07/11/2019			Bond Future	116.1410	116.1410	116.1429	116.1429	0.002	0.0000	0.0000	12,916
2019/10/07	2050	06/02/2020			Bond Future	116.4192	116.4192	116.4213	116.4213	0.002	0.0000	0.0000	0
2019/10/07	2050	07/05/2020			Bond Future	118.5844	118.5844	118.5865	118.5865	0.002	0.0000	0.0000	0
2019/10/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	AL37	07/11/2019			Index Future	668.2670	668.2670	667.9590	667.9590	(0.046)	0.0000	0.0000	0
2019/10/07	AL37	06/02/2020			Index Future	680.2640	680.2640	679.9520	679.9520	(0.046)	0.0000	0.0000	0
2019/10/07	AL37	07/05/2020			Index Future	692.7540	692.7540	692.4360	692.4360	(0.046)	0.0000	0.0000	0
2019/10/07	AL7T	07/11/2019			Index Future	779.0360	779.0360	777.9400	777.9400	(0.141)	0.0000	0.0000	120
2019/10/07	AL7T	06/02/2020			Index Future	793.0210	793.0210	791.9070	791.9070	(0.140)	0.0000	0.0000	0
2019/10/07	AL7T	07/05/2020			Index Future	807.5820	807.5820	806.4470	806.4470	(0.141)	0.0000	0.0000	0
2019/10/07	ALBI	07/11/2019			Index Future	698.7140	698.7140	697.3170	697.3170	(0.200)	0.0000	0.0000	214
2019/10/07	ALBI	06/02/2020			Index Future	711.2580	711.2580	709.8370	709.8370	(0.200)	0.0000	0.0000	0
2019/10/07	ALBI	07/05/2020			Index Future	724.3170	724.3170	722.8700	722.8700	(0.200)	0.0000	0.0000	0
2019/10/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/10/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/10/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/07	ES33	07/11/2019			Bond Future	10.7415	78.0886	10.7706	77.9167	0.271	0.0000	0.0000	350
2019/10/07	ES33	06/02/2020			Bond Future	10.8559	79.4905	10.8861	79.3155	0.278	0.0000	0.0000	0
2019/10/07	ES33	07/05/2020			Bond Future	10.9666	77.1562	10.9980	76.9780	0.286	0.0000	0.0000	0
2019/10/07	ES42	07/11/2019			Bond Future	11.0898	79.1250	11.1240	78.8947	0.309	0.0000	0.0000	4,919
2019/10/07	ES42	06/02/2020			Bond Future	11.1993	80.5455	11.2348	80.3112	0.317	0.0000	0.0000	0
2019/10/07	ES42	07/05/2020			Bond Future	11.3099	77.7599	11.3467	77.5212	0.325	0.0000	0.0000	0
2019/10/07	GOVI	07/11/2019	672.90	Call	GOVI	187,680.0000	18.7680	173,270.0000	17.3270	(7.678)	0	0	0
2019/10/07	GOVI	07/11/2019			GOVI	691.6680	691.6680	690.2270	690.2270	(0.208)	0.0000	0.0000	1,229
2019/10/07	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/07	GOVI	07/11/2019	672.91	Call	GOVI	187,580.0000	18.7580	173,170.0000	17.3170	(7.682)	0	0	0
2019/10/07	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/07	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/07	GOVI	07/11/2019	672.92	Call	GOVI	187,480.0000	18.7480	173,070.0000	17.3070	(7.686)	0	0	0
2019/10/07	GOVI	06/02/2020	703.14	Call	GOVI	9,450.0000	0.9450	0.0000	0.0000	(100.000)	0	0	0
2019/10/07	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	5,300.0000	0.5300	100.000	0	0	0
2019/10/07	GOVI	06/02/2020			GOVI	704.0850	704.0850	702.6200	702.6200	(0.208)	0.0000	0.0000	0
2019/10/07	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	5,200.0000	0.5200	100.000	0	0	0
2019/10/07	GOVI	06/02/2020	703.15	Call	GOVI	9,350.0000	0.9350	0.0000	0.0000	(100.000)	0	0	0
2019/10/07	GOVI	06/02/2020	703.13	Call	GOVI	9,550.0000	0.9550	0.0000	0.0000	(100.000)	0	0	0
2019/10/07	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	5,100.0000	0.5100	100.000	0	0	0
2019/10/07	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/07	GOVI	07/05/2020			GOVI	717.0130	717.0130	715.5200	715.5200	(0.208)	0.0000	0.0000	0
2019/10/07	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/07	GOVI	07/05/2020	720.00	Put	GOVI	29,870.0000	2.9870	44,800.0000	4.4800	49.983	0	0	0
2019/10/07	GOVI	07/05/2020	719.98	Put	GOVI	29,670.0000	2.9670	44,600.0000	4.4600	50.320	0	0	0
2019/10/07	GOVI	07/05/2020	719.99	Put	GOVI	29,770.0000	2.9770	44,700.0000	4.4700	50.151	0	0	0
2019/10/07	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/07	IGOV	07/11/2019			Index Future	262.4300	262.4300	262.3520	262.3520	(0.030)	0.0000	0.0000	1,070
2019/10/07	IGOV	06/02/2020			Index Future	267.2060	267.2060	267.1280	267.1280	(0.029)	0.0000	0.0000	39
2019/10/07	IGOV	07/05/2020			Index Future	272.1750	272.1750	272.0950	272.0950	(0.029)	0.0000	0.0000	0
2019/10/07	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0

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2019/10/07	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/07	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9700	101.9700	0.010	0.0000	0.0000	0
2019/10/07	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/10/07	IS05	17/12/2020			Interest Rate Swap	95.3300	95.3300	95.3400	95.3400	0.010	0.0000	0.0000	0
2019/10/07	IS05	16/03/2021			Interest Rate Swap	94.2800	94.2800	94.2900	94.2900	0.011	0.0000	0.0000	0
2019/10/07	IS05	15/06/2021			Interest Rate Swap	93.1800	93.1800	93.1900	93.1900	0.011	0.0000	0.0000	0
2019/10/07	IS05	21/09/2021			Interest Rate Swap	93.0500	93.0500	93.0700	93.0700	0.021	0.0000	0.0000	0
2019/10/07	IS05	21/12/2021			Interest Rate Swap	94.9900	94.9900	95.0100	95.0100	0.021	0.0000	0.0000	51
2019/10/07	IS05	15/03/2022			Interest Rate Swap	94.8900	94.8900	94.9200	94.9200	0.032	0.0000	0.0000	0
2019/10/07	IS05	21/06/2022			Interest Rate Swap	95.8100	95.8100	95.8400	95.8400	0.031	0.0000	0.0000	0
2019/10/07	IS05	20/09/2022			Interest Rate Swap	99.5100	99.5100	99.5500	99.5500	0.040	0.0000	0.0000	0
2019/10/07	IS05	20/12/2022			Interest Rate Swap	100.5300	100.5300	100.5700	100.5700	0.040	0.0000	0.0000	0
2019/10/07	IS05	22/03/2023			Interest Rate Swap	93.5800	93.5800	93.6300	93.6300	0.053	0.0000	0.0000	0
2019/10/07	IS05	20/06/2023			Interest Rate Swap	99.4700	99.4700	99.5200	99.5200	0.050	0.0000	0.0000	0
2019/10/07	IS05	19/09/2023			Interest Rate Swap	94.7000	94.7000	94.7400	94.7400	0.042	0.0000	0.0000	0
2019/10/07	IS10	17/12/2025			Interest Rate Swap	89.7900	89.7900	89.9100	89.9100	0.134	0.0000	0.0000	0
2019/10/07	IS10	16/03/2026			Interest Rate Swap	86.5900	86.5900	86.7100	86.7100	0.139	0.0000	0.0000	0
2019/10/07	IS10	15/06/2026			Interest Rate Swap	85.1800	85.1800	85.3000	85.3000	0.141	0.0000	0.0000	0
2019/10/07	IS10	21/09/2026			Interest Rate Swap	87.2900	87.2900	87.4000	87.4000	0.126	0.0000	0.0000	0
2019/10/07	IS10	21/12/2026			Interest Rate Swap	91.1000	91.1000	91.2100	91.2100	0.121	0.0000	0.0000	0
2019/10/07	IS10	15/03/2027			Interest Rate Swap	89.5500	89.5500	89.6600	89.6600	0.123	0.0000	0.0000	0
2019/10/07	IS10	21/06/2027			Interest Rate Swap	91.6000	91.6000	91.7100	91.7100	0.120	0.0000	0.0000	0
2019/10/07	IS10	20/09/2027			Interest Rate Swap	97.1200	97.1200	97.2400	97.2400	0.124	0.0000	0.0000	0
2019/10/07	IS10	20/12/2027			Interest Rate Swap	97.4400	97.4400	97.5600	97.5600	0.123	0.0000	0.0000	0
2019/10/07	IS10	22/03/2028			Interest Rate Swap	90.7300	90.7300	90.8600	90.8600	0.143	0.0000	0.0000	0
2019/10/07	IS10	20/06/2028			Interest Rate Swap	98.1000	98.1000	98.2400	98.2400	0.143	0.0000	0.0000	0
2019/10/07	IS10	19/09/2028			Interest Rate Swap	91.4300	91.4300	91.5900	91.5900	0.175	0.0000	0.0000	0
2019/10/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/07	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/07	R023	07/11/2019	7.98	Call	Bond Future	2,036.6900	2.0367	1,991.1200	1.9911	(2.237)	0	0	0
2019/10/07	R023	07/11/2019			Bond Future	7.2738	102.9206	7.2892	102.8759	0.211	0.0000	0.0000	54,498
2019/10/07	R023	07/11/2019	7.99	Call	Bond Future	2,064.8400	2.0648	2,019.2900	2.0193	(2.206)	0	0	0
2019/10/07	R023	07/11/2019	7.98	Put	Bond Future	5.0800	0.0051	4.1800	0.0042	(17.717)	0	0	0
2019/10/07	R023	07/11/2019	7.99	Put	Bond Future	4.8300	0.0048	3.9500	0.0040	(18.219)	0	0	0
2019/10/07	R023	07/11/2019	8.00	Call	Bond Future	2,093.0100	2.0930	2,047.4900	2.0475	(2.175)	0	0	0
2019/10/07	R023	07/11/2019	8.00	Put	Bond Future	4.6000	0.0046	3.7500	0.0038	(18.478)	0	0	0
2019/10/07	R023	06/02/2020	7.54	Call	Bond Future	1,025.6900	1.0257	988.4000	0.9884	(3.636)	0	0	0
2019/10/07	R023	06/02/2020			Bond Future	7.2803	104.7683	7.2970	104.7229	0.230	0.0000	0.0000	0
2019/10/07	R023	06/02/2020	7.52	Call	Bond Future	986.2400	0.9862	949.4400	0.9494	(3.731)	0	0	0
2019/10/07	R023	06/02/2020	7.52	Put	Bond Future	338.9400	0.3389	347.5100	0.3475	2.528	0	0	0
2019/10/07	R023	06/02/2020	7.54	Put	Bond Future	324.6100	0.3246	332.6900	0.3327	2.489	0	0	0

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2019/10/07	R023	06/02/2020	7.53	Call	Bond Future	1,005.8900	1.0059	968.8400	0.9688	(3.683)	0	0	0
2019/10/07	R023	06/02/2020	7.53	Put	Bond Future	331.7000	0.3317	340.0200	0.3400	2.508	0	0	0
2019/10/07	R023	07/05/2020	6.91	Put	Bond Future	1,211.0900	1.2111	1,239.3000	1.2393	2.329	0	0	0
2019/10/07	R023	07/05/2020			Bond Future	7.2584	102.7592	7.2768	102.7129	0.254	0.0000	0.0000	0
2019/10/07	R023	07/05/2020	6.90	Call	Bond Future	320.0400	0.3200	302.3400	0.3023	(5.531)	0	0	0
2019/10/07	R023	07/05/2020	6.90	Put	Bond Future	1,226.1900	1.2262	1,254.7400	1.2547	2.328	0	0	0
2019/10/07	R023	07/05/2020	6.91	Call	Bond Future	330.3700	0.3304	312.3300	0.3123	(5.461)	0	0	0
2019/10/07	R023	07/05/2020	6.89	Call	Bond Future	310.1700	0.3102	292.8000	0.2928	(5.600)	0	0	0
2019/10/07	R023	07/05/2020	6.89	Put	Bond Future	1,241.7400	1.2417	1,270.6200	1.2706	2.326	0	0	0
2019/10/07	R035	07/11/2019	9.88	Call	Bond Future	3,159.1200	3.1591	2,935.4800	2.9355	(7.079)	0	0	0
2019/10/07	R035	07/11/2019	9.89	Call	Bond Future	3,220.3400	3.2203	2,996.0700	2.9961	(6.964)	0	0	0
2019/10/07	R035	07/11/2019	9.87	Put	Bond Future	324.1900	0.3242	328.2100	0.3282	1.240	0	0	0
2019/10/07	R035	07/11/2019	10.21	Put	Bond Future	78.9900	0.0790	74.5000	0.0745	(5.684)	0	0	3,500
2019/10/07	R035	07/11/2019			Bond Future	9.5014	96.7659	9.5309	96.5389	0.311	0.0000	0.0000	97,686
2019/10/07	R035	07/11/2019	9.89	Put	Bond Future	299.2700	0.2993	302.0000	0.3020	0.912	0	0	0
2019/10/07	R035	07/11/2019	9.87	Call	Bond Future	3,098.1800	3.0982	2,875.2000	2.8752	(7.197)	0	0	0
2019/10/07	R035	07/11/2019	8.92	Put	Bond Future	4,691.6400	4.6916	4,896.1600	4.8962	4.359	0	0	0
2019/10/07	R035	07/11/2019	8.92	Call	Bond Future	62.8300	0.0628	40.3500	0.0404	(35.779)	0	0	3,500
2019/10/07	R035	07/11/2019	9.52	Put	Bond Future	1,133.1200	1.1331	1,190.1000	1.1901	5.029	0	0	0
2019/10/07	R035	07/11/2019	9.52	Call	Bond Future	1,276.2300	1.2762	1,106.2100	1.1062	(13.322)	0	0	3,500
2019/10/07	R035	07/11/2019	9.88	Put	Bond Future	311.5500	0.3116	314.9100	0.3149	1.078	0	0	0
2019/10/07	R035	07/11/2019	10.21	Call	Bond Future	5,307.0900	5.3071	5,075.6000	5.0756	(4.362)	0	0	0
2019/10/07	R035	06/02/2020	9.60	Call	Bond Future	2,473.9100	2.4739	2,325.6700	2.3257	(5.992)	0	0	0
2019/10/07	R035	06/02/2020	9.61	Put	Bond Future	2,238.1300	2.2381	2,319.7700	2.3198	3.648	0	0	0
2019/10/07	R035	06/02/2020			Bond Future	9.5734	98.5032	9.6039	98.2721	0.319	0.0000	0.0000	0
2019/10/07	R035	06/02/2020	9.60	Put	Bond Future	2,272.5600	2.2726	2,355.4000	2.3554	3.645	0	0	0
2019/10/07	R035	06/02/2020	9.61	Call	Bond Future	2,514.9000	2.5149	2,365.4600	2.3655	(5.942)	0	0	0
2019/10/07	R035	06/02/2020	9.59	Call	Bond Future	2,433.0200	2.4330	2,285.9800	2.2860	(6.044)	0	0	0
2019/10/07	R035	06/02/2020	9.59	Put	Bond Future	2,307.1800	2.3072	2,391.2200	2.3912	3.643	0	0	0
2019/10/07	R035	07/05/2020	9.75	Call	Bond Future	3,784.3000	3.7843	3,631.2400	3.6312	(4.045)	0	0	5,000
2019/10/07	R035	07/05/2020	10.75	Put	Bond Future	1,034.1700	1.0342	1,060.4000	1.0604	2.536	0	0	5,000
2019/10/07	R035	07/05/2020	9.48	Put	Bond Future	3,916.0100	3.9160	4,021.8500	4.0219	2.703	0	0	0
2019/10/07	R035	07/05/2020	9.47	Call	Bond Future	2,698.5600	2.6986	2,570.0100	2.5700	(4.764)	0	0	0
2019/10/07	R035	07/05/2020			Bond Future	9.6368	95.8081	9.6684	95.5728	0.328	0.0000	0.0000	0
2019/10/07	R035	07/05/2020	9.11	Put	Bond Future	5,599.8500	5.5999	5,742.2600	5.7423	2.543	0	0	0
2019/10/07	R035	07/05/2020	9.11	Call	Bond Future	1,546.0700	1.5461	1,453.1600	1.4532	(6.009)	0	0	5,000
2019/10/07	R035	07/05/2020	9.75	Put	Bond Future	2,944.9100	2.9449	3,027.1700	3.0272	2.793	0	0	0
2019/10/07	R035	07/05/2020	10.75	Call	Bond Future	8,833.9100	8.8339	8,624.8200	8.6248	(2.367)	0	0	0
2019/10/07	R035	07/05/2020	9.48	Call	Bond Future	2,735.2200	2.7352	2,605.7400	2.6057	(4.734)	0	0	0
2019/10/07	R035	07/05/2020	9.47	Put	Bond Future	3,955.3900	3.9554	4,062.1600	4.0622	2.699	0	0	0
2019/10/07	R035	07/05/2020	9.49	Call	Bond Future	2,771.8300	2.7718	2,641.4200	2.6414	(4.705)	0	0	0
2019/10/07	R035	07/05/2020	9.49	Put	Bond Future	3,876.6700	3.8767	3,981.5800	3.9816	2.706	0	0	0
2019/10/07	R035	06/08/2020	9.00	Put	Bond Future	7,657.0900	7.6571	7,797.3000	7.7973	1.831	0	0	0
2019/10/07	R035	06/08/2020	9.92	Put	Bond Future	3,900.2300	3.9002	3,979.5200	3.9795	2.033	0	0	0
2019/10/07	R035	06/08/2020			Bond Future	9.6967	97.6098	9.7293	97.3700	0.337	0.0000	0.0000	0
2019/10/07	R035	06/08/2020	9.00	Call	Bond Future	2,321.7500	2.3218	2,222.1800	2.2222	(4.289)	0	0	24,761
2019/10/07	R035	06/08/2020	9.92	Call	Bond Future	5,522.7200	5.5227	5,362.2300	5.3622	(2.906)	0	0	0

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2019/10/07	R035	06/08/2020	9.93	Call	Bond Future	5,564.0400	5.5640	5,402.9800	5.4030	(2.895)	0	0	0
2019/10/07	R035	06/08/2020	9.91	Put	Bond Future	3,930.8200	3.9308	4,010.6700	4.0107	2.031	0	0	0
2019/10/07	R035	06/08/2020	8.75	Put	Bond Future	9,134.4200	9.1344	9,290.7900	9.2908	1.712	0	0	0
2019/10/07	R035	06/08/2020	8.75	Call	Bond Future	1,777.8100	1.7778	1,694.4000	1.6944	(4.692)	0	0	3,000
2019/10/07	R035	06/08/2020	9.93	Put	Bond Future	3,869.8600	3.8699	3,948.5800	3.9486	2.034	0	0	0
2019/10/07	R035	06/08/2020	9.91	Call	Bond Future	5,481.5400	5.4815	5,321.6100	5.3216	(2.918)	0	0	0
2019/10/07	R186	07/11/2019	8.94	Call	Bond Future	4,174.1200	4.1741	4,056.9700	4.0570	(2.807)	0	0	0
2019/10/07	R186	07/11/2019	8.23	Call	Bond Future	915.8400	0.9158	818.9900	0.8190	(10.575)	0	0	4,955
2019/10/07	R186	07/11/2019	8.20	Call	Bond Future	824.7600	0.8248	731.7900	0.7318	(11.272)	0	0	0
2019/10/07	R186	07/11/2019			Bond Future	8.1973	116.3330	8.2171	116.2197	0.242	0.0000	0.0000	127,284
2019/10/07	R186	07/11/2019	8.94	Put	Bond Future	30.0600	0.0301	26.2400	0.0262	(12.708)	0	0	0
2019/10/07	R186	07/11/2019	8.25	Put	Bond Future	678.8200	0.6788	692.8800	0.6929	2.071	0	0	3,750
2019/10/07	R186	07/11/2019	8.25	Call	Bond Future	979.6500	0.9797	880.3800	0.8804	(10.133)	0	0	3,750
2019/10/07	R186	07/11/2019	8.73	Call	Bond Future	3,078.9900	3.0790	2,959.7500	2.9598	(3.873)	0	0	0
2019/10/07	R186	07/11/2019	8.73	Put	Bond Future	86.3700	0.0864	80.4600	0.0805	(6.843)	0	0	4,955
2019/10/07	R186	07/11/2019	8.95	Call	Bond Future	4,227.0300	4.2270	4,109.9800	4.1100	(2.769)	0	0	0
2019/10/07	R186	07/11/2019	8.96	Put	Bond Future	27.0800	0.0271	23.4800	0.0235	(13.294)	0	0	0
2019/10/07	R186	07/11/2019	8.23	Put	Bond Future	729.0100	0.7290	745.4900	0.7455	2.261	0	0	0
2019/10/07	R186	07/11/2019	8.20	Put	Bond Future	809.2100	0.8092	829.5700	0.8296	2.516	0	0	7,500
2019/10/07	R186	07/11/2019	8.95	Put	Bond Future	28.5400	0.0285	24.8200	0.0248	(13.034)	0	0	0
2019/10/07	R186	07/11/2019	8.96	Call	Bond Future	4,279.9800	4.2800	4,163.0500	4.1631	(2.732)	0	0	0
2019/10/07	R186	06/02/2020	8.11	Put	Bond Future	1,938.1400	1.9381	1,986.2700	1.9863	2.483	0	0	0
2019/10/07	R186	06/02/2020	8.50	Call	Bond Future	2,388.4700	2.3885	2,296.5900	2.2966	(3.847)	0	0	0
2019/10/07	R186	06/02/2020	8.57	Call	Bond Future	2,647.4400	2.6474	2,552.1200	2.5521	(3.600)	0	0	0
2019/10/07	R186	06/02/2020			Bond Future	8.2427	113.1176	8.2636	113.0023	0.253	0.0000	0.0000	5,040
2019/10/07	R186	06/02/2020	8.11	Call	Bond Future	1,199.7300	1.1997	1,132.6200	1.1326	(5.594)	0	0	1,007
2019/10/07	R186	06/02/2020	8.55	Call	Bond Future	2,572.2100	2.5722	2,477.8400	2.4778	(3.669)	0	0	0
2019/10/07	R186	06/02/2020	8.55	Put	Bond Future	886.8400	0.8868	907.7100	0.9077	2.353	0	0	0
2019/10/07	R186	06/02/2020	9.00	Put	Bond Future	364.7900	0.3648	370.7900	0.3708	1.645	0	0	1,007
2019/10/07	R186	06/02/2020	8.50	Put	Bond Future	975.1400	0.9751	998.5000	0.9985	2.396	0	0	1,007
2019/10/07	R186	06/02/2020	8.57	Put	Bond Future	853.5000	0.8535	873.4200	0.8734	2.334	0	0	0
2019/10/07	R186	06/02/2020	9.00	Call	Bond Future	4,460.1300	4.4601	4,350.8900	4.3509	(2.449)	0	0	0
2019/10/07	R186	06/02/2020	8.56	Call	Bond Future	2,609.7100	2.6097	2,514.8600	2.5149	(3.635)	0	0	0
2019/10/07	R186	06/02/2020	8.56	Put	Bond Future	870.0400	0.8700	890.4300	0.8904	2.344	0	0	0
2019/10/07	R186	07/05/2020	8.28	Put	Bond Future	2,102.4300	2.1024	2,146.1800	2.1462	2.081	0	0	0
2019/10/07	R186	07/05/2020	8.93	Call	Bond Future	4,354.9200	4.3549	4,255.8400	4.2558	(2.275)	0	0	0
2019/10/07	R186	07/05/2020	8.09	Put	Bond Future	2,610.6100	2.6106	2,664.3800	2.6644	2.060	0	0	0
2019/10/07	R186	07/05/2020			Bond Future	8.2833	115.1946	8.3052	115.0772	0.265	0.0000	0.0000	0
2019/10/07	R186	07/05/2020	8.08	Call	Bond Future	1,542.9100	1.5429	1,479.8200	1.4798	(4.089)	0	0	0
2019/10/07	R186	07/05/2020	8.08	Put	Bond Future	2,639.9300	2.6399	2,694.2500	2.6943	2.058	0	0	0
2019/10/07	R186	07/05/2020	8.28	Call	Bond Future	2,084.7400	2.0847	2,011.0800	2.0111	(3.533)	0	0	6,000
2019/10/07	R186	07/05/2020	8.93	Put	Bond Future	955.1300	0.9551	973.4600	0.9735	1.919	0	0	6,000
2019/10/07	R186	07/05/2020	8.09	Call	Bond Future	1,567.8800	1.5679	1,504.2400	1.5042	(4.059)	0	0	0
2019/10/07	R186	07/05/2020	7.60	Put	Bond Future	4,351.8300	4.3518	4,433.4000	4.4334	1.874	0	0	0
2019/10/07	R186	07/05/2020	7.60	Call	Bond Future	609.4200	0.6094	573.5800	0.5736	(5.881)	0	0	6,000
2019/10/07	R186	07/05/2020	8.07	Call	Bond Future	1,518.1600	1.5182	1,455.6300	1.4556	(4.119)	0	0	0
2019/10/07	R186	07/05/2020	8.07	Put	Bond Future	2,669.4900	2.6695	2,724.3700	2.7244	2.056	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/07	R197	07/11/2019			Bond Future	308.6113	308.6113	308.6100	308.6100	0.000	0.0000	0.0000	2,507
2019/10/07	R197	06/02/2020			Bond Future	306.5730	306.5730	306.5719	306.5719	0.000	0.0000	0.0000	40
2019/10/07	R197	07/05/2020			Bond Future	312.2746	312.2746	312.2735	312.2735	0.000	0.0000	0.0000	0
2019/10/07	R202	07/11/2019			Bond Future	233.1975	233.1975	233.2011	233.2011	0.002	0.0000	0.0000	9,010
2019/10/07	R202	06/02/2020			Bond Future	233.3757	233.3757	233.3795	233.3795	0.002	0.0000	0.0000	0
2019/10/07	R202	07/05/2020			Bond Future	237.7160	237.7160	237.7198	237.7198	0.002	0.0000	0.0000	0
2019/10/07	R207	07/11/2019	2.08	Put	Bond Future	834.7300	0.8347	835.5500	0.8356	0.098	0	0	0
2019/10/07	R207	07/11/2019			Bond Future	6.7453	102.4137	6.7499	102.4129	0.068	0.0000	0.0000	3,123
2019/10/07	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/07	R207	07/11/2019	2.07	Put	Bond Future	836.5300	0.8365	837.3500	0.8373	0.098	0	0	0
2019/10/07	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/07	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/07	R207	07/11/2019	2.06	Put	Bond Future	838.3400	0.8383	839.1600	0.8392	0.098	0	0	0
2019/10/07	R208	07/11/2019	6.83	Call	Bond Future	322.2600	0.3223	318.7000	0.3187	(1.105)	0	0	0
2019/10/07	R208	07/11/2019	6.82	Put	Bond Future	15.8700	0.0159	13.7400	0.0137	(13.422)	0	0	0
2019/10/07	R208	07/11/2019			Bond Future	6.5936	100.9867	6.5948	100.9852	0.018	0.0000	0.0000	11,063
2019/10/07	R208	07/11/2019	6.84	Call	Bond Future	333.9700	0.3340	330.5100	0.3305	(1.036)	0	0	0
2019/10/07	R208	07/11/2019	6.84	Put	Bond Future	13.2800	0.0133	11.3500	0.0114	(14.533)	0	0	0
2019/10/07	R208	07/11/2019	6.83	Put	Bond Future	14.5500	0.0146	12.5200	0.0125	(13.952)	0	0	0
2019/10/07	R208	07/11/2019	6.82	Call	Bond Future	310.5900	0.3106	306.9300	0.3069	(1.178)	0	0	0
2019/10/07	R208	06/02/2020	6.13	Put	Bond Future	346.6000	0.3466	347.2800	0.3473	0.196	0	0	0
2019/10/07	R208	06/02/2020	6.12	Call	Bond Future	14.5300	0.0145	13.7600	0.0138	(5.299)	0	0	0
2019/10/07	R208	06/02/2020			Bond Future	6.4353	102.7997	6.4367	102.7982	0.021	0.0000	0.0000	0
2019/10/07	R208	06/02/2020	6.13	Call	Bond Future	15.7500	0.0157	14.9400	0.0149	(5.143)	0	0	0
2019/10/07	R208	06/02/2020	6.12	Put	Bond Future	356.2500	0.3563	356.9700	0.3570	0.202	0	0	0
2019/10/07	R208	06/02/2020	6.14	Call	Bond Future	16.9300	0.0169	16.0800	0.0161	(5.021)	0	0	0
2019/10/07	R208	06/02/2020	6.14	Put	Bond Future	336.9200	0.3369	337.5600	0.3376	0.190	0	0	0
2019/10/07	R208	07/05/2020	4.81	Call	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2019/10/07	R208	07/05/2020	4.80	Put	Bond Future	1,154.5200	1.1545	1,156.0500	1.1561	0.133	0	0	0
2019/10/07	R208	07/05/2020			Bond Future	6.1398	101.2836	6.1416	101.2821	0.029	0.0000	0.0000	0
2019/10/07	R208	07/05/2020	4.82	Call	Bond Future	0.1300	0.0001	0.1200	0.0001	(7.692)	0	0	0
2019/10/07	R208	07/05/2020	4.82	Put	Bond Future	1,137.1500	1.1372	1,138.6800	1.1387	0.135	0	0	0
2019/10/07	R208	07/05/2020	4.81	Put	Bond Future	1,145.8300	1.1458	1,147.3600	1.1474	0.134	0	0	0
2019/10/07	R208	07/05/2020	4.80	Call	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2019/10/07	R209	07/11/2019	9.82	Call	Bond Future	2,502.4500	2.5025	2,312.5500	2.3125	(7.589)	0	0	0
2019/10/07	R209	07/11/2019	9.33	Call	Bond Future	595.8800	0.5959	488.6800	0.4887	(17.990)	0	0	8,000
2019/10/07	R209	07/11/2019	9.77	Put	Bond Future	390.5300	0.3905	399.7600	0.3998	2.363	0	0	8,000
2019/10/07	R209	07/11/2019			Bond Future	9.4823	74.1057	9.5120	73.9105	0.313	0.0000	0.0000	96,982
2019/10/07	R209	07/11/2019	9.80	Call	Bond Future	2,401.8400	2.4018	2,213.3900	2.2134	(7.846)	0	0	0
2019/10/07	R209	07/11/2019	9.80	Put	Bond Future	348.5200	0.3485	355.3000	0.3553	1.945	0	0	0
2019/10/07	R209	07/11/2019	9.50	Put	Bond Future	991.1900	0.9912	1,039.6300	1.0396	4.887	0	0	0
2019/10/07	R209	07/11/2019	9.50	Call	Bond Future	1,107.7000	1.1077	960.9100	0.9609	(13.252)	0	0	5,000
2019/10/07	R209	07/11/2019	8.92	Put	Bond Future	3,920.6800	3.9207	4,091.8000	4.0918	4.365	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/07	R209	07/11/2019	8.92	Call	Bond Future	71.5500		0.0716	47.4400	0.0474	(33.697)	0	0	8,000
2019/10/07	R209	07/11/2019	9.82	Put	Bond Future	322.6700		0.3227	328.0000	0.3280	1.652	0	0	0
2019/10/07	R209	07/11/2019	9.33	Put	Bond Future	1,610.8100		1.6108	1,698.8400	1.6988	5.465	0	0	0
2019/10/07	R209	07/11/2019	9.77	Call	Bond Future	2,253.5300		2.2535	2,067.5300	2.0675	(8.254)	0	0	0
2019/10/07	R209	07/11/2019	9.81	Call	Bond Future	2,452.0100		2.4520	2,262.8100	2.2628	(7.716)	0	0	0
2019/10/07	R209	07/11/2019	9.81	Put	Bond Future	335.4200		0.3354	341.4500	0.3415	1.798	0	0	0
2019/10/07	R209	06/02/2020	9.52	Put	Bond Future	2,146.0400		2.1460	2,221.5500	2.2216	3.519	0	0	0
2019/10/07	R209	06/02/2020			Bond Future	9.5429		75.4361	9.5734	75.2375	0.320	0.0000	0.0000	0
2019/10/07	R209	06/02/2020	9.51	Call	Bond Future	1,963.2600		1.9633	1,841.1500	1.8412	(6.220)	0	0	0
2019/10/07	R209	06/02/2020	9.51	Put	Bond Future	2,178.1000		2.1781	2,254.6600	2.2547	3.515	0	0	0
2019/10/07	R209	06/02/2020	9.52	Call	Bond Future	1,996.6300		1.9966	1,873.4700	1.8735	(6.168)	0	0	0
2019/10/07	R209	06/02/2020	9.50	Call	Bond Future	1,930.1700		1.9302	1,809.1200	1.8091	(6.271)	0	0	0
2019/10/07	R209	06/02/2020	9.50	Put	Bond Future	2,210.5300		2.2105	2,288.1500	2.2881	3.511	0	0	0
2019/10/07	R209	07/05/2020	9.47	Call	Bond Future	2,466.9500		2.4669	2,352.7500	2.3528	(4.629)	0	0	0
2019/10/07	R209	07/05/2020			Bond Future	9.6011		73.6698	9.6326	73.4674	0.328	0.0000	0.0000	0
2019/10/07	R209	07/05/2020	9.45	Call	Bond Future	2,403.0600		2.4031	2,290.4500	2.2904	(4.686)	0	0	0
2019/10/07	R209	07/05/2020	9.45	Put	Bond Future	3,386.3800		3.3864	3,476.1500	3.4762	2.651	0	0	0
2019/10/07	R209	07/05/2020	9.47	Put	Bond Future	3,319.0300		3.3190	3,407.2100	3.4072	2.657	0	0	0
2019/10/07	R209	07/05/2020	9.46	Call	Bond Future	2,434.7900		2.4348	2,321.3900	2.3214	(4.657)	0	0	0
2019/10/07	R209	07/05/2020	9.46	Put	Bond Future	3,352.4500		3.3525	3,441.4300	3.4414	2.654	0	0	0
2019/10/07	R210	07/11/2019			Bond Future	189.2703		189.2703	189.2723	189.2723	0.001	0.0000	0.0000	2,132
2019/10/07	R210	06/02/2020			Bond Future	192.7149		192.7149	192.7169	192.7169	0.001	0.0000	0.0000	0
2019/10/07	R210	07/05/2020			Bond Future	193.6488		193.6488	193.6508	193.6508	0.001	0.0000	0.0000	0
2019/10/07	R212	07/11/2019			Bond Future	162.4100		162.4100	162.3372	162.3372	(0.045)	0.0000	0.0000	7,384
2019/10/07	R212	06/02/2020			Bond Future	163.1198		163.1198	163.0458	163.0458	(0.045)	0.0000	0.0000	0
2019/10/07	R212	07/05/2020			Bond Future	166.1535		166.1535	166.0781	166.0781	(0.045)	0.0000	0.0000	0
2019/10/07	R213	07/11/2019	9.59	Put	Bond Future	139.9400		0.1399	138.1900	0.1382	(1.251)	0	0	0
2019/10/07	R213	07/11/2019	9.58	Call	Bond Future	3,221.9600		3.2220	3,034.1500	3.0342	(5.829)	0	0	0
2019/10/07	R213	07/11/2019			Bond Future	9.0788		86.8929	9.1084	86.7066	0.327	0.0000	0.0000	23,319
2019/10/07	R213	07/11/2019	9.59	Call	Bond Future	3,275.7800		3.2758	3,087.7400	3.0877	(5.740)	0	0	0
2019/10/07	R213	07/11/2019	9.58	Put	Bond Future	145.9800		0.1460	144.4600	0.1445	(1.041)	0	0	0
2019/10/07	R213	07/11/2019	9.60	Call	Bond Future	3,329.7500		3.3298	3,141.5100	3.1415	(5.653)	0	0	0
2019/10/07	R213	07/11/2019	9.60	Put	Bond Future	134.1200		0.1341	132.1700	0.1322	(1.454)	0	0	0
2019/10/07	R213	06/02/2020	9.27	Call	Bond Future	2,352.0200		2.3520	2,221.3600	2.2214	(5.555)	0	0	0
2019/10/07	R213	06/02/2020	9.26	Put	Bond Future	1,600.5100		1.6005	1,660.3900	1.6604	3.741	0	0	0
2019/10/07	R213	06/02/2020			Bond Future	9.1435		88.4528	9.1742	88.2632	0.336	0.0000	0.0000	0
2019/10/07	R213	06/02/2020	9.28	Call	Bond Future	2,388.3100		2.3883	2,256.7300	2.2567	(5.509)	0	0	0
2019/10/07	R213	06/02/2020	9.28	Put	Bond Future	1,550.5700		1.5506	1,608.6100	1.6086	3.743	0	0	0
2019/10/07	R213	06/02/2020	9.27	Put	Bond Future	1,575.2800		1.5753	1,634.2400	1.6342	3.743	0	0	0
2019/10/07	R213	06/02/2020	9.26	Call	Bond Future	2,316.1900		2.3162	2,186.4500	2.1865	(5.601)	0	0	0
2019/10/07	R213	07/05/2020	9.01	Put	Bond Future	3,159.3800		3.1594	3,251.0300	3.2510	2.901	0	0	0
2019/10/07	R213	07/05/2020	9.00	Call	Bond Future	1,970.1200		1.9701	1,869.5100	1.8695	(5.107)	0	0	0
2019/10/07	R213	07/05/2020			Bond Future	9.1993		86.5247	9.2311	86.3317	0.346	0.0000	0.0000	0
2019/10/07	R213	07/05/2020	9.01	Call	Bond Future	1,998.9900		1.9990	1,897.5700	1.8976	(5.074)	0	0	0
2019/10/07	R213	07/05/2020	9.00	Put	Bond Future	3,192.4000		3.1924	3,284.8600	3.2849	2.896	0	0	0

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2019/10/07	R213	07/05/2020	9.02	Call	Bond Future	2,028.0900	2.0281	1,925.8500	1.9259	(5.041)	0	0	0
2019/10/07	R213	07/05/2020	9.02	Put	Bond Future	3,126.6500	3.1267	3,217.4800	3.2175	2.905	0	0	0
2019/10/07	R214	07/11/2019	10.02	Put	Bond Future	447.0100	0.4470	466.4000	0.4664	4.338	0	0	0
2019/10/07	R214	07/11/2019			Bond Future	9.7445	72.3850	9.7791	72.1487	0.356	0.0000	0.0000	16,236
2019/10/07	R214	07/11/2019	10.01	Call	Bond Future	2,242.3200	2.2423	2,026.6900	2.0267	(9.616)	0	0	0
2019/10/07	R214	07/11/2019	10.01	Put	Bond Future	463.3400	0.4633	483.9600	0.4840	4.450	0	0	0
2019/10/07	R214	07/11/2019	10.02	Call	Bond Future	2,291.6100	2.2916	2,074.7500	2.0747	(9.463)	0	0	0
2019/10/07	R214	07/11/2019	10.00	Call	Bond Future	2,193.3500	2.1934	1,979.0000	1.9790	(9.773)	0	0	0
2019/10/07	R214	07/11/2019	10.00	Put	Bond Future	480.0800	0.4801	501.9800	0.5020	4.562	0	0	0
2019/10/07	R214	06/02/2020	9.73	Call	Bond Future	1,916.4100	1.9164	1,778.4500	1.7784	(7.199)	0	0	0
2019/10/07	R214	06/02/2020			Bond Future	9.8112	73.6845	9.8468	73.4441	0.364	0.0000	0.0000	0
2019/10/07	R214	06/02/2020	9.71	Call	Bond Future	1,848.3900	1.8484	1,713.0500	1.7131	(7.322)	0	0	0
2019/10/07	R214	06/02/2020	9.71	Put	Bond Future	2,537.1000	2.5371	2,642.1600	2.6422	4.141	0	0	0
2019/10/07	R214	06/02/2020	9.73	Put	Bond Future	2,468.1400	2.4681	2,570.5800	2.5706	4.150	0	0	0
2019/10/07	R214	06/02/2020	9.72	Call	Bond Future	1,882.3400	1.8823	1,745.6800	1.7457	(7.260)	0	0	0
2019/10/07	R214	06/02/2020	9.72	Put	Bond Future	2,502.5100	2.5025	2,606.2500	2.6063	4.145	0	0	0
2019/10/07	R214	07/05/2020	9.77	Put	Bond Future	3,415.6500	3.4156	3,521.8100	3.5218	3.108	0	0	0
2019/10/07	R214	07/05/2020			Bond Future	9.8702	71.7389	9.9069	71.4941	0.372	0.0000	0.0000	0
2019/10/07	R214	07/05/2020	9.76	Call	Bond Future	2,707.3200	2.7073	2,569.5900	2.5696	(5.087)	0	0	0
2019/10/07	R214	07/05/2020	9.76	Put	Bond Future	3,450.2500	3.4502	3,557.3200	3.5573	3.103	0	0	0
2019/10/07	R214	07/05/2020	9.77	Call	Bond Future	2,740.6500	2.7406	2,602.0100	2.6020	(5.059)	0	0	0
2019/10/07	R214	07/05/2020	9.75	Call	Bond Future	2,674.3900	2.6744	2,537.5800	2.5376	(5.116)	0	0	0
2019/10/07	R214	07/05/2020	9.75	Put	Bond Future	3,485.3500	3.4854	3,593.3400	3.5933	3.098	0	0	0
2019/10/07	R248	07/11/2019	10.02	Call	Bond Future	2,415.0200	2.4150	2,153.9700	2.1540	(10.809)	0	0	0
2019/10/07	R248	07/11/2019	10.01	Put	Bond Future	736.5500	0.7366	776.9600	0.7770	5.486	0	0	0
2019/10/07	R248	07/11/2019			Bond Future	9.8201	91.5648	9.8548	91.2654	0.353	0.0000	0.0000	86,811
2019/10/07	R248	07/11/2019	10.03	Call	Bond Future	2,474.2200	2.4742	2,211.2000	2.2112	(10.630)	0	0	0
2019/10/07	R248	07/11/2019	10.03	Put	Bond Future	686.5900	0.6866	722.9900	0.7230	5.302	0	0	0
2019/10/07	R248	07/11/2019	10.02	Put	Bond Future	711.1600	0.7112	749.5300	0.7495	5.395	0	0	0
2019/10/07	R248	07/11/2019	10.01	Call	Bond Future	2,356.4900	2.3565	2,097.4800	2.0975	(10.991)	0	0	0
2019/10/07	R248	06/02/2020	9.71	Put	Bond Future	3,505.1200	3.5051	3,653.3200	3.6533	4.228	0	0	0
2019/10/07	R248	06/02/2020			Bond Future	9.8887	93.2087	9.9244	92.9040	0.361	0.0000	0.0000	100
2019/10/07	R248	06/02/2020	9.71	Call	Bond Future	1,953.3200	1.9533	1,796.7600	1.7968	(8.015)	0	0	0
2019/10/07	R248	06/02/2020	9.70	Put	Bond Future	3,553.6900	3.5537	3,703.6800	3.7037	4.221	0	0	0
2019/10/07	R248	06/02/2020	9.72	Call	Bond Future	1,993.4000	1.9934	1,835.0600	1.8351	(7.943)	0	0	0
2019/10/07	R248	06/02/2020	9.72	Put	Bond Future	3,457.1000	3.4571	3,603.5200	3.6035	4.235	0	0	0
2019/10/07	R248	06/02/2020	9.70	Call	Bond Future	1,913.6500	1.9137	1,758.8800	1.7589	(8.088)	0	0	0
2019/10/07	R248	07/05/2020	9.79	Call	Bond Future	3,129.8100	3.1298	2,962.3300	2.9623	(5.351)	0	0	0
2019/10/07	R248	07/05/2020	9.77	Put	Bond Future	4,590.5400	4.5905	4,735.7600	4.7358	3.163	0	0	0
2019/10/07	R248	07/05/2020			Bond Future	9.9495	90.4798	9.9862	90.1695	0.370	0.0000	0.0000	0
2019/10/07	R248	07/05/2020	9.79	Put	Bond Future	4,497.0600	4.4971	4,639.8600	4.6399	3.175	0	0	0
2019/10/07	R248	07/05/2020	9.77	Call	Bond Future	3,049.2200	3.0492	2,884.1600	2.8842	(5.413)	0	0	0
2019/10/07	R248	07/05/2020	9.78	Put	Bond Future	4,543.6100	4.5436	4,687.6100	4.6876	3.169	0	0	0
2019/10/07	R248	07/05/2020	9.78	Call	Bond Future	3,089.3900	3.0894	2,923.1100	2.9231	(5.382)	0	0	0
2019/10/07	R248	06/08/2020	9.00	Put	Bond Future	11,034.0900	11.0341	11,249.0800	11.2491	1.948	0	0	0
2019/10/07	R248	06/08/2020	10.20	Call	Bond Future	6,183.3600	6.1834	5,976.6600	5.9767	(3.343)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/07	R248	06/08/2020			Bond Future	10.0072	92.1813	10.0451	91.8651	0.379	0.0000	0.0000	0
2019/10/07	R248	06/08/2020	9.25	Put	Bond Future	9,210.6300	9.2106	9,404.1600	9.4042	2.101	0	0	0
2019/10/07	R248	06/08/2020	9.25	Call	Bond Future	2,457.4400	2.4574	2,334.7500	2.3347	(4.993)	0	0	20,640
2019/10/07	R248	06/08/2020	10.18	Call	Bond Future	6,091.6600	6.0917	5,886.4600	5.8865	(3.369)	0	0	0
2019/10/07	R248	06/08/2020	10.18	Put	Bond Future	4,665.4100	4.6654	4,776.4300	4.7764	2.380	0	0	0
2019/10/07	R248	06/08/2020	9.00	Call	Bond Future	1,854.8700	1.8549	1,753.6400	1.7536	(5.458)	0	0	3,000
2019/10/07	R248	06/08/2020	10.20	Put	Bond Future	4,594.6600	4.5947	4,704.1800	4.7042	2.384	0	0	0
2019/10/07	R248	06/08/2020	10.19	Call	Bond Future	6,137.4500	6.1375	5,931.4900	5.9315	(3.356)	0	0	0
2019/10/07	R248	06/08/2020	10.19	Put	Bond Future	4,629.9100	4.6299	4,740.1700	4.7402	2.381	0	0	0

Total **1095097**